

**CALIFORNIA PUBLIC EMPLOYEES'  
RETIREMENT SYSTEM**

**BOARD OF ADMINISTRATION**

**INVESTMENT COMMITTEE**

**April 17, 2006**

**Supplemental Reporting Document**

**(February 2006 Reporting Period)**

**Supplemental Reporting Document  
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April 2006 Investment Committee Meeting  
(February 2006 Reporting Period)**

**Chief Investment Officer's/Assistant Executive Officer's Report**

- Asset Allocation
- Performance
- California Investments
- Status Report
- Disclosure of Closed Session Action Items

**Activity Reports**

- Alternative Investment Management (AIM) Program Activity Report
- Risk Managed Absolute Return Strategies Program Activity Report
- Real Estate Opportunistic Program Activity Report (No items to report)

**Quarterly Reports**

- (No items to report)

**Investment Transactions**

**Public Employees Retirement Fund**

- Fixed Income Transactions
  - Internal Domestic
  - External International and High Yield
  - Member Home Loan Program
  - High Yield Performance
- Equity Summary and Transactions
  - Internal Domestic
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  - AIM Program Transactions
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  - Risk Managed Absolute Return Strategies Program Items Completed Under Delegation of Authority

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- Legislators' Retirement Fund
- Judges' Retirement Fund
- Judges II Retirement Fund
- Public Employees' Medical & Hospital Care Act Contingency Reserve Fund
- Volunteer Firefighters Length of Service Award Fund
- Supplemental Contribution Funds
- Self Fund Health Care